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STATEMENT BY APPLICANT**

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Complete if Known

Application Number	09/815,589
Filing Date	March 23, 2001
First Named Inventor	Gary L. Gastineau et al.
Art Unit	3691
Examiner Name	Hani M. Kazimi
Attorney Docket Number	00322.0007.CNUS01

Sheet 2 of 2

NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
/BKS/		"Hedge Fund Returns: You Can Make Them Yourself!" Kat, H.M., Palaro, H.P., Fall 2005	
		"Hedge Fund Benchmarks, A Risk-Based Approach," Fung, W, Hsieh D. A., Financial Analysts Journal: Sep/ Oct 2004; 60, 5; ProQuest Central, p. 65	
		"Understanding Mutual Fund and Hedge Fund Styles Using Return Based Style Analysis," Dor, A. B., Jagannathan, R., Nat'l Bureau of Economic Research, August 2002	
		"Asset Allocation: Measurement Style and Performance Measurement," Sharpe, W. F., Journal of Portfolio Management, Winter 1992, pp. 7-19	
		"Scenario Optimization," Dembo, R. S., Annals of Operations Research, 30 (1991), pp. 63-80	
		"New Exchange Funds: Not Just Spiders and WEBS," Tergesen, A., Business Week, Nov. 15, 1999	
		"INVESTING; AMEX Considers Mutual Fund Trading," Robinson, S., NYT, September 19, 1999	
		"Tracking Models and the Optimal Regret Distribution in Asset Allocation," Dembo, R. S., King, A. J., Applied Stochastic Models and Data Analysis, Vol. 8, 151-157, 1992	
/BKS/		"Testing Asset Pricing Models with Changing Expectations and an Unobservable Market Portfolio," Gibbons, M. R., Ferson, W., Journal of Financial Economics, 14 (1985), pp. 217-	

Examiner Signature	/Bijendra K. Shrestha/	Date Considered	02/10/2010
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*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

¹ Applicant's unique citation designation number (optional). ² Applicant is to place a check mark here if English language Translation is attached.

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